# COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2018 (in thousands)

	Total Assets Under the			
	Fiduciary		<b>Total Assets Under the</b>	
	Responsibility of the		Fiduciary	
	Commissioner of	Total Other Invested	Responsibility of the	
Invested Assets	Revenue	Assets	ARM Board	Total Assets
Cash and Cash Equivalents	3,129,535	4,038	150,257	3,283,829
Intermediate-term Fixed Income Pool	1,451,095	-	-	1,451,095
Tobacco Revenue Fixed Income	13,548	-	-	13,548
Tax Credit Loans	14,920	-	-	14,920
Individually held debt and other instruments	3,693	-	-	3,693
Broad Fixed Income	1,843,165	96,138	2,388,647	4,327,950
Broad Domestic Equity	1,063,682	89,345	6,126,413	7,279,440
Broad International Equity	605,692	50,159	5,614,019	6,269,870
Opportunistic	-	-	2,542,581	2,542,581
Private Equity	-	-	2,413,122	2,413,122
Absolute Return	-	-	1,937,579	1,937,579
Real Assets	168,948	-	4,990,047	5,158,995
Total Investments	8,294,277	239,680	26,162,665	34,696,622
Income Receivable	5,206	7	296	5,509
Income distributable from (to) other funds	-	-	-	-
<b>Total Managed Investments</b>	8,299,484	239,687	26,162,961	34,702,132
Participant directed investments	-	-	6,328,212	6,328,212

## COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS Fiscal Year to Date (in thousands)

8,299,484

**Total Invested Assets** 

239,687

32,491,172

Income and Changes in Invested Assets				
Cash and Cash Equivalents	59,174	74	6,909	66,157
Intermediate-term Fixed Income Pool	3,302	-	-	3,302
Tobacco Revenue Fixed Income	217	-	-	217
Tax Credit Loans	(3,767)	-	-	(3,767)
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	(8,083)	(527)	(22,796)	(31,406)
Broad Domestic Equity	129,767	14,272	828,148	972,187
Broad International Equity	43,829	5,785	438,754	488,368
Opportunistic	-	-	131,224	131,224
Private Equity	-	-	374,494	374,494
Absolute Return	-	-	47,251	47,251
Real Assets	7,678	-	252,728	260,406
Participant directed investments	-	-	462,503	462,503
Total Income (loss)	232,117	19,604	2,519,214	2,770,936
Total Invested Assets, Beginning of Period	10,884,288	243,827	30,920,645	42,048,760
Net Contributions (Withdrawals)	(2,816,921)	(23,743)	(948,687)	(3,789,352)
Total Invested Assets, End of Period	8,299,484	239,687	32,491,172	41,030,343

41,030,343

## COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	_	GENERA	AL FUND AND OT	HER NON-SEGREGATE	D INVESTMENTS (Gel	FONSI)	PUBLIC	SCHOOL TRUST FUN	ID	
Invested Assets	CONSTITUTIONAL BUDGET RESERVE	GeFONSI	GeFONSI II		ALASKA HIGHER EDUCATION INVESTMENT FUND	GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	INVESTMENT LOSS TRUST FUND
Cash and Cash Equivalents	1,585,938	1,184,685	46,533	14,322	5	1,245,545	998	425	1,424	2,588
Intermediate-term Fixed Income Pool	-	501,570	949,525	-	-	1,451,095	-	-	-	-
Tobacco Revenue Fixed Income	-	13,548	-	-	-	13,548	-	-	-	-
Tax Credit Loans	-	14,920	-	-	-	14,920	-	-	-	-
Individually held debt and other instruments	-	3,693	-	-	-	3,693	-	-	-	-
Broad Fixed Income	645,027	-	139,754	-	111,899	251,654	287,573	-	287,573	-
Broad Domestic Equity	73,701	-	93,216	-	134,358	227,574	214,607	-	214,607	-
Broad International Equity	27,859	-	60,934	-	79,417	140,351	119,523	-	119,523	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	24,858	-	16,295	-	18,585	34,880	28,188	-	28,188	-
Total Investments	2,357,383	1,718,416	1,306,257	14,322	344,265	3,383,261	650,889	425	651,314	2,588
Income Receivable	2,747	1,782	114		,	1,933	1	9	10	5
Income distributable from (to) other funds	·	37	-	(37)		-	(1,024)	1,024	-	
					244 265	2 205 104		1,458	651,324	2,593
	2.360.130	1.720.236	1.306.370	14.322	344.265	3.385.194	049.600	1.430	031.324	
Total Managed Investments	2,360,130	1,720,236	1,306,370	14,322	344,265	3,385,194	649,866	1,436	031,324	_,
	2,360,130	1,720,236	1,306,370	14,322	344,265	3,385,194	649,866	1,458	651,324	2,593
Total Managed Investments Participant directed investments			1,306,370	14,322	344,265	3,385,194 E (LOSS) AND CHANG to Date	649,866	1,458		
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets			1,306,370	14,322	344,265 /ESTMENT INCOM	3,385,194 E (LOSS) AND CHANG to Date ands)	649,866	1,458	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents		1,720,236 23,782	1,306,370 COMBINE	14,322 D SCHEDULE OF INV 1,067	344,265 /ESTMENT INCOM	3,385,194 E (LOSS) AND CHANG to Date ands)	649,866	1,458		
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets	2,360,130	23,782 1,077	1,306,370 COMBINE	14,322 D SCHEDULE OF INV 1,067	344,265 /ESTMENT INCOM	3,385,194 E (LOSS) AND CHANG to Date sands)  25,819 3,302	649,866 GES IN INVESTED A	1,458 SSETS	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents	2,360,130	23,782 1,077 217	1,306,370 COMBINE	14,322 D SCHEDULE OF INV 1,067	344,265 /ESTMENT INCOM	3,385,194 E (LOSS) AND CHANG to Date ands)  25,819 3,302 217	649,866 GES IN INVESTED A	1,458 SSETS	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool	2,360,130	23,782 1,077	1,306,370 COMBINE	14,322 D SCHEDULE OF INV 1,067	344,265 /ESTMENT INCOM	3,385,194 E (LOSS) AND CHANG to Date sands)  25,819 3,302	649,866  GES IN INVESTED A  9 -	1,458 SSETS	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	2,360,130	23,782 1,077 217	1,306,370 COMBINE 970 2,225	14,322 D SCHEDULE OF INV 1,067 -	344,265 /ESTMENT INCOM Fiscal Year (in thous	3,385,194 E (LOSS) AND CHANG to Date ands)  25,819 3,302 217	649,866  GES IN INVESTED A  9 -	1,458 SSETS 159 -	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans	2,360,130	23,782 1,077 217 (3,767)	1,306,370 COMBINE 970 2,225	14,322 D SCHEDULE OF INV 1,067 - -	344,265 /ESTMENT INCOM Fiscal Year (in thous - - -	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767)	649,866  GES IN INVESTED A  9	1,458 SSETS  159	651,324	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments	28,835 - - -	23,782 1,077 217 (3,767)	1,306,370  COMBINE  970 2,225	14,322 D SCHEDULE OF INV 1,067 - -	344,265 /ESTMENT INCOM Fiscal Year (in thous - - -	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767)	649,866  GES IN INVESTED A  9	1,458  SSETS  159	168 -	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income	28,835 - - - - (850)	23,782 1,077 217 (3,767)	970 2,225 - (1,783)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous (513)	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296)	649,866  GES IN INVESTED A  9 (1,521)	1,458 SSETS  159	168 - - - (1,521)	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity	28,835 	23,782 1,077 217 (3,767)	970 2,225 - (1,783) (891)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296) 17,576	9 (1,521) 28,457	1,458  SSETS  159	168 - - (1,521) 28,457	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity	28,835 	23,782 1,077 217 (3,767)	970 2,225 - (1,783) (891)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296) 17,576	9 (1,521) 28,457	1,458  SSETS  159	168 - - (1,521) 28,457	2,593
Total Managed Investments Participant directed investments Total Invested Assets  Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic	28,835 	23,782 1,077 217 (3,767)	970 2,225 - (1,783) (891)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) (2,296) 17,576 1,021	9 (1,521) 28,457	1,458  SSETS  159	168 - - (1,521) 28,457	2,593
Income and Changes in Invested Assets  Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Domestic Equity Broad International Equity Opportunistic Private Equity	28,835 	23,782 1,077 217 (3,767)	970 2,225 - (1,783) (891)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) (2,296) 17,576 1,021	9 (1,521) 28,457	1,458 SSETS  159	168 - - (1,521) 28,457	2,593
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return	28,835	23,782 1,077 217 (3,767) 	970 2,225 - (1,783) (891) (5,934)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466 6,955	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296) 17,576 1,021	9 - (1,521) 28,457 9,818	1,458 SSETS  159	168 (1,521) 28,457 9,818	2,593 39 - - - - - -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets	28,835	23,782 1,077 217 (3,767) 	970 2,225 - (1,783) (891) (5,934)	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466 6,955 967	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296) 17,576 1,021	9 - (1,521) 28,457 9,818	1,458  SSETS  159	168 (1,521) 28,457 9,818	2,593 39 
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	28,835	23,782 1,077 217 (3,767) 	970 2,225 - (1,783) (891) (5,934) - - 967	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466 6,955 967	3,385,194  E (LOSS) AND CHANG to Date ands)  25,819 3,302 217 (3,767) - (2,296) 17,576 1,021 - 1,933	9 (1,521) 28,457 9,818 1,329	1,458 SSETS  159	168 (1,521) 28,457 9,818 1,329	2,593 39
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss)	28,835	23,782 1,077 217 (3,767) - - - - - - - 21,309	970 2,225 - (1,783) (891) (5,934) - - 967	14,322  D SCHEDULE OF INV  1,067	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466 6,955 967 - 25,876	3,385,194  E (LOSS) AND CHANG to Date sands)  25,819 3,302 217 (3,767) - (2,296) 17,576 1,021 - 1,933 - 43,805	9 (1,521) 28,457 9,818 1,329 38,092	1,458  SSETS  159	168 (1,521) 28,457 9,818 1,329 38,251	2,593 39 
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	28,835	23,782 1,077 217 (3,767) 	970 2,225 - (1,783) (891) (5,934) - - 967 - (4,446)	14,322  D SCHEDULE OF INV  1,067  1,067  20,856 (6,534) (1,067)	344,265  /ESTMENT INCOMI Fiscal Year (in thous  (513) 18,466 6,955 967 - 25,876 369,800	3,385,194  E (LOSS) AND CHANGE to Date sands)  25,819 3,302 217 (3,767) (2,296) 17,576 1,021 1,933 43,805 4,500,569	9	1,458 SSETS  159	168	2,593 39 - - - - - - - - - - - - -

### COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

			GENERAL (	OBLIGATION BOND FU	NDS			INTERNATIONAL AIRPORTS FUNDS			
	Series 2008	Series	2010		2012 Transpor	tation Bond Act					
					2012	2012					
	TRANSPORTATION	<b>EDUCATION BUILD</b>	<b>EDUCATION TAX</b>	2013-B TAX EXEMPT	TRANSPORTATION	TRANSPORTATION			REPAIR &		
Invested Assets	PROJECTS	AMERICA BONDS	EXEMPT BONDS	EDUCATION	BOND ACT 2016A	BOND ACT 2016B	TOTAL	REVENUE	REPLACEMENT	TOTAL	
Cash and Cash Equivalents	6,617	9	186	27,319	4,063	97,288	135,482	88,449	507	88,956	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	
Tax Credit Loans	-	-		-	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	
Broad Fixed Income	-	-		-	-	-	-	28,639	-	28,639	
Broad Domestic Equity	-	-		-	-	-	-	3,174	-	3,174	
Broad International Equity	-	-	-	<del>.</del>	-	-	-	1,182	-	1,182	
Opportunistic	-	-	-		-	-	-	-	-	-	
Private Equity	-	-	-	-	-	-	-	-	-	-	
Absolute Return	-				-	-	-	-	-	-	
Real Assets	-	-			-	-	-	1,126	-	1,126	
Total Investments	6,617	9	186	27,319	4,063	97,288	135,482	122,571	507	123,078	
Income Receivable	12			49			240	149	1	150	
Income distributable from (to) other funds							-	8		_	
Total Managed Investments	6,629	9	186	27,368	4,070	97,460	135,722	122,728		123,228	
Participant directed investments	-,-			,,,,,,,	,	,	-	,		_	
Total Invested Assets	6,629	9	186	27,368	4,070	97,460	135,722	122,728	500	123,228	
			COMBINED SCH	EDULE OF INVESTMI		) AND CHANGES IN II	NVESTED ASS	ETS			
					Fiscal Year to Date	2					
					(in thousands)						
Income and Changes in Invested Assets											
Cash and Cash Equivalents	100		3	506	68	1,632	2,310	1,007	8	1,015	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-		- -	-	-	-	-	-	-	
Tax Credit Loans	-	-	-	<del>.</del>	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	
Broad Fixed Income	-			-	-	-	-	92	-	92	
Broad Domestic Equity	-				-	-	-	333	-	333	
Broad International Equity	-	-			-	-	-	170	-	170	
Opportunistic	-	-	-		-	-	-	-	-	_	
Private Equity	-	-	-		-	-	-	-	-	_	
Absolute Return	-	-			-	-	-	-	-	_	
Real Assets	-	-			-	-	-	63	-	63	
Participant directed investments	-	-			-	-	-	-	-	_	
Total Income (loss)	100		3	506	68	1,632	2,310	1,666	8	1,674	
Total Invested Assets, Beginning of Period	6,546						183,556	118,158		118,663	
Net Contributions (Withdrawals)	(17)			4			(50,144)	2,896		2,892	
Transfers from (to) other funds	(= : )			( -,,	( ,= == )	(- ,)	-	8		_	
Total Invested Assets, End of Period	6,629	9	186	27,368	4,070	97,460	135,722	122,728	. ,	123,228	
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#### **COMBINED SCHEDULE OF INVESTED ASSETS** at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

#### INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS

Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON- AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION
Cash and Cash Equivalents	15,666	10,041	3,549	4,162	7,350	2,442	43,210	45
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loans	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	345,596
Broad Domestic Equity	-	-	-	-	-	-	-	420,801
Broad International Equity	-	-	-	-	-	-	-	248,729
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	58,207
Total Investments	15,666	10,041	3,549	4,162	7,350	2,442	43,210	1,073,378
Income Receivable	28	18	6	7	13	4	76	
Income distributable from (to) other funds							<u>-</u>	
Total Managed Investments	15,694	10,058	3,556	4,169	7,363	2,446	43,286	1,073,378
Participant directed investments							-	
Total Invested Assets	15,694	10,058	3,556	4,169	7,363	2,446	43,286	1,073,378

#### COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS Fiscal Year to Date

#### (in thousands) **Income and Changes in Invested Assets** 152 36 Cash and Cash Equivalents 237 59 67 117 667 Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income (1,977) 55,658 **Broad Domestic Equity** 19,952 **Broad International Equity** Opportunistic **Private Equity** Absolute Return 2,968 Real Assets Participant directed investments 152 667 237 59 67 117 36 76,602 Total Income (loss) **Total Invested Assets, Beginning of Period** 15,457 9,907 4,631 5,034 7,899 2,421 45,349 1,023,566 Net Contributions (Withdrawals) (1,134)(931) (653)(11) (2,729)(26,790) Transfers from (to) other funds 15,694 10,058 3,556 4,169 7,363 2,446 43,286 1,073,378 **Total Invested Assets, End of Period**

#### COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

#### RETIREE HEALTH INSURANCE FUND

#### TOTAL ASSETS UNDER THE FIDUCIARY

Intermediate-term Fixed Income Pool   -   -   -   -   1,451,095   -   -   -   -   -   -   -   -   -						THE FIDUCIARY			
Invested Assets         MAJOR MEDICAL         LONG-TERM CARE         TOTAL         FUND         REVENUE         FUND         INVESTED ASSETS           Cash and Cash Equivalents         17,420         8,926         26,346         1         3,129,535         14         4,024         4,038           Intermediate-term Fixed Income						RESPONSIBILITY OF THE	EXXON VALDEZ OIL	MENTAL HEALTH	
Cash and Cash Equivalents         17,420         8,926         26,346         1         3,129,535         14         4,024         4,038           Intermediate-term Fixed Income Pool         -         -         -         1,451,095         -					MINE RECLAMATION	COMMISSIONER OF	SPILL INVESTMENT	TRUST RESERVE	TOTAL OTHER
Intermediate-term Fixed Income Pool	Invested Assets	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	FUND	REVENUE	FUND	FUND	INVESTED ASSETS
Tobacco Revenue Fixed Income	Cash and Cash Equivalents	17,420	8,926	26,346	1	3,129,535	14	4,024	4,038
Tax Credit Loans         -         -         -         -         14,920         -	Intermediate-term Fixed Income Pool	-	-	-	-	1,451,095	-	-	-
Individually held debt and other instruments	Tobacco Revenue Fixed Income	-	-	-	-	13,548	-	-	-
Broad Fixed Income         -         284,307         284,307         370         1,843,165         84,230         11,908         96,138           Broad Domestic Equity         -         123,381         123,381         444         1,063,682         67,948         21,397         89,345           Broad International Equity         -         67,784         67,784         262         605,692         40,651         9,509         50,159           Opportunistic         -	Tax Credit Loans	-	-	-	-	14,920	-	-	-
Broad Domestic Equity         -         123,381         123,381         444         1,063,682         67,948         21,397         89,345           Broad International Equity         -         67,784         67,784         262         605,692         40,651         9,509         50,159           Opportunistic         -         <	Individually held debt and other instruments	-	-	-	-	3,693	-	-	-
Broad International Equity         -         67,784         67,784         67,784         262         605,692         40,651         9,509         50,159           Opportunistic         -	Broad Fixed Income	-	284,307	284,307	370	1,843,165	84,230	11,908	96,138
Opportunistic         -         <	Broad Domestic Equity	-	123,381	123,381	444	1,063,682	67,948	21,397	89,345
Private Equity         -	Broad International Equity	-	67,784	67,784	262	605,692	40,651	9,509	50,159
Absolute Return         -	Opportunistic	-	-	-	-	-	-	-	-
Real Assets         -         21,627         21,627         61         168,948         -	Private Equity	-	-	-	-	-	-	-	-
Total Investments         17,420         506,025         523,445         1,138         8,294,277         192,843         46,837         239,680           Income Receivable         31         14         44         5,206         7         7           Income distributable from (to) other funds         -         -         -         -         -           Total Managed Investments         17,451         506,039         523,489         1,138         8,299,484         192,843         46,844         239,680           Participant directed investments         -	Absolute Return	-	-	-	-	-	-	-	-
Income Receivable         31         14         44         5,206         7         7           Income distributable from (to) other funds         -         -         -         -         -           Total Managed Investments         17,451         506,039         523,489         1,138         8,299,484         192,843         46,844         239,687           Participant directed investments         -	Real Assets		21,627	21,627	61	168,948		-	<u>-</u>
Income distributable from (to) other funds Total Managed Investments 17,451 506,039 523,489 1,138 8,299,484 192,843 46,844 239,687 Participant directed investments	Total Investments	17,420	506,025	523,445	1,138	8,294,277	192,843	46,837	239,680
Total Managed Investments         17,451         506,039         523,489         1,138         8,299,484         192,843         46,844         239,687           Participant directed investments         - </td <td>Income Receivable</td> <td>31</td> <td>14</td> <td>44</td> <td></td> <td>5,206</td> <td></td> <td>7</td> <td>7</td>	Income Receivable	31	14	44		5,206		7	7
Participant directed investments	Income distributable from (to) other funds			-		<u>-</u>			-
	Total Managed Investments	17,451	506,039	523,489	1,138	8,299,484	192,843	46,844	239,687
Total Invested Assets 17,451 506,039 523,489 1,138 8,299,484 192,843 46,844 239,687	Participant directed investments			-		-			-
	Total Invested Assets	17,451	506,039	523,489	1,138	8,299,484	192,843	46,844	239,687

#### COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS **Fiscal Year to Date**

				(in thousai	nds)			
Income and Changes in Invested Assets								
Cash and Cash Equivalents	256	64	320		59,174	13	61	74
Intermediate-term Fixed Income Pool	-	-	-	-	3,302	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	217	-	-	-
Tax Credit Loans	-	-	-	-	(3,767)	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	(1,529)	(1,529)	(2)	(8,083)	(474)	(53)	(527)
Broad Domestic Equity	-	16,112	16,112	58	129,767	11,524	2,748	14,272
Broad International Equity	-	5,555	5,555	21	43,829	5,125	660	5,785
Opportunistic	-	-	-	-	=	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	1,040	1,040	3	7,678	-	-	-
Participant directed investments	-	-	-	-	<u>-</u>	-	-	-
Total Income (loss)	256	21,243	21,498	80	232,117	16,189	3,415	19,604
Total Invested Assets, Beginning of Period	16,185	465,782	481,967	1,066	10,884,288	200,398	43,429	243,827
Net Contributions (Withdrawals)	1,010	19,014	20,024	(8)	(2,816,921)	(23,743)	-	(23,743)
Transfers from (to) other funds			-		-	-	-	-
Total Invested Assets, End of Period	17,451	506,039	523,489	1,138	8,299,484	192,843	46,844	239,687
		•			· · · · · · · · · · · · · · · · · · ·	•	•	

### COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL
Cash and Cash Equivalents	57,356	38,970	135	63	662	2,358	-	99,543	33,381	14,884	23	234
Intermediate-term Fixed Income Pool	-	-	-	-	-		-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loans	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	841,582	694,743	1,892	886	8,987	32,266	-	1,580,356	495,641	261,744	344	3,296
Broad Domestic Equity	2,171,777	1,793,317	4,884	2,288	23,198		-	4,078,751	1,279,384	675,631	889	8,507
Broad International Equity	1,991,118		4,477	2,097	21,267	76,354	-	3,739,349	1,172,883	619,389	815	7,799
Opportunistic	901,315		2,027	949			-	1,692,740	530,965	280,397	369	3,530
Private Equity	856,856		1,927	903			-	1,609,190	504,739	266,548	351	3,356
Absolute Return	687,999		1,547	725			-	1,292,074	405,272	214,021	282	2,695
Real Assets	1,771,852	1,463,038	3,984	1,866			-	3,327,615	1,043,726	551,198	725	6,940
Total Investments	9,279,856		20,872	9,776			-	17,419,618	5,465,991	2,883,812	3,798	36,356
Income Receivable	123		-,-		2	6	-	198	66			1
Income distributable from (to) other funds								-				
Total Managed Investments	9,279,978	7,653,992	20,872	9,777	99,170	356,027	_	17,419,816	5,466,057	2,883,838	3,798	36,357
Participant directed investments	5,275,510	7,000,000	20,072	•,,,,,	00,2:0	000,02	1,041,422	1,041,422	5,100,007	_,000,000	0,700	00,001
							_,0,	_,0,				
Total Invested Assets	9,279,978	7,653,992	20,872	9,777 COMBINED S		ESTMENT INCOM	1,041,422 E (LOSS) AND CHAN	18,461,238  GES IN INVESTED	5,466,057 ASSETS	2,883,838	3,798	36,357
Total Invested Assets	9,279,978	7,653,992	20,872	-		-	E (LOSS) AND CHAN to Date			2,883,838	3,798	36,357
Total Invested Assets  Income and Changes in Invested Assets				COMBINED S	CHEDULE OF INV	ESTMENT INCOM Fiscal Year (in thous	E (LOSS) AND CHAN to Date	GES IN INVESTED	) ASSETS			
Total Invested Assets  Income and Changes in Invested Assets  Cash and Cash Equivalents	9,279,978 2,587		20,872	-		ESTMENT INCOM Fiscal Year (in thous	E (LOSS) AND CHAN to Date			2,883,838		
Income and Changes in Invested Assets  Cash and Cash Equivalents Intermediate-term Fixed Income Pool				COMBINED S	CHEDULE OF INV	ESTMENT INCOM Fiscal Year (in thous	E (LOSS) AND CHAN to Date	GES IN INVESTED	) ASSETS			
Income and Changes in Invested Assets  Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	2,587	1,888		COMBINED S	CHEDULE OF INV	ESTMENT INCOM Fiscal Year (in thous	E (LOSS) AND CHAN to Date ands)	GES IN INVESTED	) ASSETS	712	1	
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans	2,587	1,888		COMBINED S	CHEDULE OF INV 31 -	ESTMENT INCOM Fiscal Year (in thous 111 -	E (LOSS) AND CHAN to Date ands)	GES IN INVESTED	) ASSETS	712	1	
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments	2,587 - - - - -	1,888 - - - -	6 - - -	COMBINED S  3	31 - - -	ESTMENT INCOM Fiscal Year (in thous 111 - - -	E (LOSS) AND CHAN to Date ands) - - -	4,626 - - -	1,463  	712 - - -	1 - - -	11 - - -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income	2,587 - - - - - (8,014)	1,888 - - - - - (6,648)	6 - - - - (17)	3 - - - - (8)	31 - - - - - (77)	Fiscal Year (in thous 111 - - - - (277)	E (LOSS) AND CHAN to Date ands) - - - -	4,626 - - - - (15,040)	1,463 - - - - - (4,825)	712 - - - - - (2,498)	1 - - - - (3)	11 - - - - (29)
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity	2,587 - - - - (8,014) 293,869	1,888 - - - - (6,648) 242,087	6 - - - - (17) 614	3 - - - (8)	31    (77) 2,814	Fiscal Year (in thous  111  (277) 10,146	E (LOSS) AND CHAN to Date ands) - - - - -	4,626 - - - (15,040) 549,822	1,463 	712 - - - - (2,498) 90,967	1 - - - - (3) 117	11 - - - - (29) 1,047
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity	2,587 - - - - (8,014) 293,869 155,954	1,888 - - - - (6,648) 242,087 128,317	6 - - - - (17) 614 305	COMBINED S  3  (8) 292 147	31   (77) 2,814 1,347	ESTMENT INCOM Fiscal Year (in thous 111 - - - (277) 10,146 4,882	E (LOSS) AND CHAN to Date ands)	4,626 - - - (15,040) 549,822 290,952	1,463 	712 - - - - (2,498) 90,967 48,137	1 - - - - (3) 117 61	11 - - - (29) 1,047 512
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic	2,587 - - - - (8,014) 293,869 155,954 46,604	1,888 - - - (6,648) 242,087 128,317 38,370	6 - - - (17) 614 305 98	COMBINED S  3  (8) 292 147 46	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - - (277) 10,146 4,882 1,614	E (LOSS) AND CHAN to Date ands)	4,626 (15,040) 549,822 290,952 87,180	1,463	712 - - - (2,498) 90,967 48,137 14,418	1 - - - (3) 117 61	11 - - - (29) 1,047 512
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity	2,587 (8,014) 293,869 155,954 46,604 133,061	1,888 - - - (6,648) 242,087 128,317 38,370 109,692	6 - - - (17) 614 305 98 285	COMBINED S  3  (8) 292 147 46 135	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754	E (LOSS) AND CHAN to Date ands)	4,626 (15,040) 549,822 290,952 87,180 249,247	1,463 (4,825) 175,260 93,720 27,743 79,099	712 - - - (2,498) 90,967 48,137 14,418 41,239	1 - - (3) 117 61 19	11 - - (29) 1,047 512 166 487
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808	1,888 - - - (6,648) 242,087 128,317 38,370 109,692 13,816	6 - - - (17) 614 305 98 285 35	COMBINED S  3  (8) 292 147 46 135	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587	E (LOSS) AND CHAN to Date ands)	4,626	1,463 (4,825) 175,260 93,720 27,743 79,099 10,019	712 - - - (2,498) 90,967 48,137 14,418 41,239 5,192	1 - - (3) 117 61 19 54	11 - - (29) 1,047 512 166 487 60
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets	2,587 (8,014) 293,869 155,954 46,604 133,061	1,888 - - - (6,648) 242,087 128,317 38,370 109,692 13,816	6 - - - (17) 614 305 98 285	COMBINED S  3  (8) 292 147 46 135	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587	E (LOSS) AND CHAN to Date ands)	4,626 (15,040) 549,822 290,952 87,180 249,247 31,425 168,387	1,463 (4,825) 175,260 93,720 27,743 79,099	712 - - - (2,498) 90,967 48,137 14,418 41,239	1 - - (3) 117 61 19	11 - - (29) 1,047 512 166 487 60
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808 89,166 -	1,888 - - (6,648) 242,087 128,317 38,370 109,692 13,816 74,724	6 - - (17) 614 305 98 285 35 196	COMBINED S  3  (8) 292 147 46 135 17 93	CHEDULE OF INV  31  (77) 2,814 1,347 448 1,321 163 915	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587 3,294	E (LOSS) AND CHAN to Date ands)	4,626	1,463 	712 - - (2,498) 90,967 48,137 14,418 41,239 5,192 28,118	1 - - (3) 117 61 19 54 7	11 - - (29) 1,047 512 166 487 60 340
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss)	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808 89,166 - 730,034	1,888 (6,648) 242,087 128,317 38,370 109,692 13,816 74,724 602,245	6 - - - (17) 614 305 98 285 35 196 -	COMBINED S  3  (8) 292 147 46 135 17 93 - 725	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587 3,294 -	E (LOSS) AND CHAN to Date ands)	4,626	1,463	712 - - (2,498) 90,967 48,137 14,418 41,239 5,192 28,118 - 226,286	1   (3) 117 61 19 54 7 37 	11   (29) 1,047 512 166 487 60 340 
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808 89,166 - 730,034	1,888 (6,648) 242,087 128,317 38,370 109,692 13,816 74,724 602,245 7,371,308	6 - - - (17) 614 305 98 285 35 196 - 1,523	COMBINED S  3  (8) 292 147 46 135 17 93 - 725 8,627	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587 3,294 - 25,112	E (LOSS) AND CHAN to Date ands)	4,626	1,463	712 	1   (3) 117 61 19 54 7 37  292	11 
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period Net Contributions (Withdrawals)	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808 89,166 - 730,034	1,888 (6,648) 242,087 128,317 38,370 109,692 13,816 74,724 602,245 7,371,308	6 - - - (17) 614 305 98 285 35 196 -	COMBINED S  3  (8) 292 147 46 135 17 93 - 725	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587 3,294 -	E (LOSS) AND CHAN to Date ands)	4,626	1,463	712 - - (2,498) 90,967 48,137 14,418 41,239 5,192 28,118 - 226,286	1   (3) 117 61 19 54 7 37 	11 
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loans Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	2,587 (8,014) 293,869 155,954 46,604 133,061 16,808 89,166 - 730,034	1,888 (6,648) 242,087 128,317 38,370 109,692 13,816 74,724 602,245 7,371,308 (319,561)	6 - - - (17) 614 305 98 285 35 196 - 1,523	COMBINED S  3  (8) 292 147 46 135 17 93 - 725 8,627	31 	ESTMENT INCOMI Fiscal Year (in thous 111 - - (277) 10,146 4,882 1,614 4,754 587 3,294 - 25,112 292,328 38,587	E (LOSS) AND CHAN to Date ands)	4,626	1,463	712 	1   (3) 117 61 19 54 7 37  292 3,532 (26)	60 340 - 2,595 30,598 3,164

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

TEACHERS' RETIREMENT SYSTEM

#### COMBINED SCHEDULE OF INVESTED ASSETS

#### at Fair Value June 30, 2018 (in thousands)

#### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

				INVESTED ASSETS U	INDER THE FIDUCIARY	RESPONSIBILITY O	F THE ARM BOARD			
	TEACHERS'	RETIREMENT SYSTEM	(Cont.)	MILITARY RETIREMENT  JUDICIAL RETIREMENT SYSTEM SYSTEM PARTICIPANT DIRECTED						_
Invested Assets	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
Cash and Cash Equivalents	689	-	49,210	1,281	197	1,478	25	-	-	150,257
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loans	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	9,577	-	770,602	15,973	2,867	18,840	18,849	-	-	2,388,647
Broad Domestic Equity	24,722	-	1,989,132	41,230	7,400	48,631	9,899	-	-	6,126,413
Broad International Equity	22,664	-	1,823,549	37,798	6,784	44,583	6,538	-	-	5,614,019
Opportunistic	10,260	-	825,521	17,111	3,071	20,183	4,137	-	-	2,542,581
Private Equity	9,753	-	784,747	16,266	2,920	19,186	-	-	-	2,413,122
Absolute Return	7,831	-	630,100	13,061	2,344	15,405	-	-	-	1,937,579
Real Assets	20,169	-	1,622,759	33,636	6,037	39,673	-	-	-	4,990,047
Total Investments	105,664	-	8,495,621	176,356	31,621	207,977	39,449	-	-	26,162,665
Income Receivable	2	-	95	2		3		-	-	296
Income distributable from (to) other funds			-			-				-
Total Managed Investments	105,666	-	8,495,716	176,358	31,622	207,980	39,449	-	-	26,162,961
Participant directed investments		442,323	442,323			-		3,905,659	938,807	6,328,212
Total Invested Assets	105,666	442,323	8,938,039	176,358	31,622	207,980	39,449	3,905,659	938,807	32,491,172

					(in tho	usands)				
Income and Changes in Invested Assets										
Cash and Cash Equivalents	32	-	2,218	50	8	58	7	-	-	6,909
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loans	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(82)	-	(7,437)	(154)	(27)	(181)	(138)	-	-	(22,796)
Broad Domestic Equity	3,011	-	270,403	5,519	994	6,513	1,410	-	-	828,148
Broad International Equity	1,459	-	143,890	2,877	525	3,403	510	-	-	438,754
Opportunistic	479	-	42,825	873	157	1,030	189	-	-	131,224
Private Equity	1,405	-	122,284	2,513	450	2,963	-	-	-	374,494
Absolute Return	174	-	15,452	317	57	374	-	-	-	47,251
Real Assets	983	-	82,352	1,681	307	1,988	-	-	-	252,728
Participant directed investments	-	36,099	36,099	-	-	-		263,907	77,076	462,503
Total Income (loss)	7,461	36,099	708,086	13,677	2,471	16,148	1,977	263,907	77,076	2,519,214
Total Invested Assets, Beginning of Period	87,761	367,438	8,566,017	162,900	30,014	192,914	38,151	3,691,373	877,971	30,920,645
Net Contributions (Withdrawals)	10,444	38,786	(336,064)	(218)	(864)	(1,082)	(680)	(49,620)	(16,240)	(948,687)
Transfers from (to) other funds	-	-	<u>-</u>	-	-	-		-	-	-
Total Invested Assets, End of Period	105,666	442,323	8,938,039	176,358	31,622	207,980	39,449	3,905,659	938,807	32,491,172